O. V. Gulinsky, A. Yu. Veretennikov

LARGE DEVIATIONS FOR DISCRETE-TIME PROCESSES WITH AVERAGING

Large Deviations For Discretetime Procebes With Averaging

George Yin,Qing Zhang

Large Deviations For Discretetime Procebes With Averaging:

Large Deviations for Discrete-Time Processes with Averaging O. V. Gulinsky,A. Yu. Veretennikov,2019-01-14 No detailed description available for Large Deviations for Discrete Time Processes with Averaging   Large Deviations for Stochastic Processes Jin Feng,Thomas G. Kurtz,2015-02-03 The book is devoted to the results on large deviations for a class of stochastic processes Following an introduction and overview the material is presented in three parts Part 1 gives necessary and sufficient conditions for exponential tightness that are analogous to conditions for tightness in the theory of weak convergence Part 2 focuses on Markov processes in metric spaces For a sequence of such processes convergence of Fleming s logarithmically transformed nonlinear semigroups is shown to imply the large deviation principle in a manner analogous to the use of convergence of linear semigroups in weak convergence Viscosity solution methods provide applicable conditions for the necessary convergence Part 3 discusses methods for verifying the comparison principle for viscosity solutions and applies the general theory to obtain a variety of new and known results on large deviations for Markov processes In examples concerning infinite dimensional state spaces new comparison principles are derived for a class of Hamilton Jacobi equations in Hilbert spaces and in spaces of probability measures   *Large Deviations and Adiabatic Transitions for Dynamical Systems and Markov Processes in Fully Coupled Averaging* Yuri Kifer,2009-08-07 The work treats dynamical systems given by ordinary differential equations in the form frac dX varepsilon t dt varepsilon B X varepsilon t Y varepsilon t where fast motions Y varepsilon depend on the slow motion X varepsilon coupled with it and they are either given by another differential equation frac dY varepsilon t dt b X varepsilon t Y varepsilon t or perturbations of an appropriate parametric family of Markov processes with freezed slow variables   **Geometric and Probabilistic Structures in Dynamics** Keith Burns,Dmitry Dolgopyat,Ya. B. Pesin,2008 This book presents a collection of articles that cover areas of mathematics related to dynamical systems The authors are well known experts who use geometric and probabilistic methods to study interesting problems in the theory of dynamical systems and its applications Some of the articles are surveys while others are original contributions The topics covered include Riemannian geometry models in mathematical physics and mathematical biology symbolic dynamics random and stochastic dynamics This book can be used by graduate students and researchers in dynamical systems and its applications BOOK JACKET   *Probability Theory and Mathematical Statistics* Bronius Grigelionis,1994-01-01 This Proceedings volume contains a selection of invited and other papers by international scientists which were presented at the VIth International Vilnius Conference on Probability Theory and Mathematical Statistics held in Vilnius Lithuania 28 June 3 July 1993 The main topics of the conference were limit theorems stochastic analysis and stochastic physics quantum probability theory statistics change detection in random processes and probabilistic number theory   **Modern Problems of Stochastic Analysis and Statistics** Vladimir Panov,2017-11-21 This book brings together the latest findings in the area of stochastic analysis and statistics The individual

chapters cover a wide range of topics from limit theorems Markov processes nonparametric methods acturial science population dynamics and many others The volume is dedicated to Valentin Konakov head of the International Laboratory of Stochastic Analysis and its Applications on the occasion of his 70th birthday Contributions were prepared by the participants of the international conference of the international conference Modern problems of stochastic analysis and statistics held at the Higher School of Economics in Moscow from May 29 June 2 2016 It offers a valuable reference resource for researchers and graduate students interested in modern stochastics **Mathematical Theory of Nonequilibrium Steady States** Da-Quan Jiang,Donghua Jiang,2004 **Stochastic Analysis And Applications: Proceedings Of The Fifth Gregynog Symposium** Ian M Davies,K David Elworthy,Aubrey Truman,1996-03-20 This volume contains papers which were presented at a meeting entitled Stochastic Analysis and Applications held at Gregynog Hall Powys from the 9th 14th July 1995 The meeting consisted of a mixture of plenary review talks and special interest sessions covering most of the current areas of activity in stochastic analysis The meeting was jointly organized by the Department of Mathematics University of Wales Swansea and the Mathematics Institute University of Warwick in connection with the Stochastic Analysis year of activity The papers contained herein are accessible to workers in the field of stochastic analysis and give a good coverage of topics of current interest in the research community **Learning, Large Deviations, and Recurrent Currency Crises** Kenneth Allan Kasa,2000 Random Perturbations of Dynamical Systems Mark I. Freidlin,Alexander D. Wentzell,2012-12-06 The first edition of this book was published in 1979 in Russian Most of the material presented was related to large deviation theory for stochastic pro cesses This theory was developed more or less at the same time by different authors in different countries This book was the first monograph in which large deviation theory for stochastic processes was presented Since then a number of books specially dedicated to large deviation theory have been pub lished including S R S Varadhan 4 A D Wentzell 9 J D Deuschel and D W Stroock 1 A Dembo and O Zeitouni 1 Just a few changes were made for this edition in the part where large deviations are treated The most essential is the addition of two new sections in the last chapter Large deviations for infinite dimensional systems are briefly conside red in one new section and the applications of large deviation theory to wave front prop agation for reaction diffusion equations are considered in another one Large deviation theory is not the only class of limit theorems arising in the context of random perturbations of dynamical systems We therefore included in the second edition a number of new results related to the aver aging principle Random perturbations of classical dynamical systems under certain conditions lead to diffusion processes on graphs Such problems are considered in the new Chapter 8

The Conquest of American Inflation Thomas J. Sargent,2018-06-05 In the past fifteen years inflation has been conquered by many advanced countries History reveals however that it has been conquered before and returned In The Conquest of American Inflation Thomas J Sargent presents a groundbreaking analysis of the rise and fall of U S inflation after 1960 He examines two broad explanations for the behavior of inflation and unemployment in this period the natural rate hypothesis

joined to the Lucas critique and a more traditional econometric policy evaluation modified to include adaptive expectations and learning His purpose is not only to determine which is the better account but also to codify for the benefit of the next generation the economic forces that cause inflation Sargent begins with an explanation of how American policymakers increased inflation in the early 1960s by following erroneous assumptions about the exploitability of the Phillips curve the inverse relationship between inflation and unemployment In subsequent chapters he connects a sequence of ideas self confirming equilibria least squares and other adaptive or recursive learning algorithms convergence of least squares learners with self confirming equilibria and recurrent dynamics along escape routes from self confirming equilibria Sargent synthesizes results from macroeconomics game theory control theory and other fields to extend both adaptive expectations and rational expectations theory and he compellingly describes postwar inflation in terms of drifting coefficients He interprets his results in favor of adaptive expectations as the relevant mechanism affecting inflation policy Providing an original methodological link between theoretical and policy economics this book will engender much debate and become an indispensable text for academics graduate students and professional economists **Large Deviations Applied to Classical and Quantum Field Theory** Harish Parthasarathy,2022-12-22 This book deals with a variety of problems in Physics and Engineering where the large deviation principle of probability finds application Large deviations is a branch of probability theory dealing with approximate computation of the probabilities of rare events It contains applications of the LDP to pattern recognition problems like analysis of the performance of the EM algorithm for optimal parameter estimation in the presence of weak noise analysis and control of non Abelian gauge fields in the presence of noise and quantum gravity wherein we are concerned with perturbation to the quadratic component of the Einstein Hilbert Hamiltonian caused by higher order nonlinear terms in the position fields and their effect on the Gibbs statistics and consequently quantum probabilities of events computed using the quantum Gibbs state The reader will also find in this book applications of LDP to quantum filtering theory as developed by Belavkin based on the celebrated Hudson Parthasarathy quantum stochastic calculus Print edition not for sale in South Asia India Sri Lanka Nepal Bangladesh Pakistan and Bhutan   Probability Theory and Mathematical Statistics Ibragimoc,1996-09-01 First published in 1996 Routledge is an imprint of Taylor Francis an informa company   *Classical and Quantum Information Theory for the Physicist* Harish Parthasarathy,2022-12-23 This book deals with certain important problems in Classical and Quantum Information Theory Quantum Information Theory A Selection of Matrix Inequalities Stochastic Filtering Theory Applied to Electromagnetic Fields and Strings Wigner distributions in Quantum Mechanics Quantization of Classical Field Theories Statistical Signal Processing Quantum Field Theory Quantum Statistics Gravity Stochastic Fields and Information Problems in Information Theory It will be very helpful for students of Undergraduate and Postgraduate Courses in Electronics Communication and Signal Processing Print edition not for sale in South Asia India Sri Lanka Nepal Bangladesh Pakistan or Bhutan   **Russian Mathematical Surveys** ,1996   **Random**

Perturbation Methods with Applications in Science and Engineering Anatoli V. Skorokhod,Frank C. Hoppensteadt,Habib D. Salehi,2007-06-21 This book develops methods for describing random dynamical systems and it illustrats how the methods can be used in a variety of applications Appeals to researchers and graduate students who require tools to investigate stochastic systems **Hyperbolic Dynamics, Fluctuations and Large Deviations** D. Dolgopyat, Y. Pesin,M. Pollicott, L. Stoyanov,2015-04-01 This volume contains the proceedings of the semester long special program on Hyperbolic Dynamics Large Deviations and Fluctuations which was held from January June 2013 at the Centre Interfacultaire Bernoulli cole Polytechnique F d rale de Lausanne Switzerland The broad theme of the program was the long term behavior of dynamical systems and their statistical behavior During the last 50 years the statistical properties of dynamical systems of many different types have been the subject of extensive study in statistical mechanics and thermodynamics ergodic and probability theories and some areas of mathematical physics The results of this study have had a profound effect on many different areas in mathematics physics engineering and biology The papers in this volume cover topics in large deviations and thermodynamics formalism and limit theorems for dynamic systems The material presented is primarily directed at researchers and graduate students in the very broad area of dynamical systems and ergodic theory but will also be of interest to researchers in related areas such as statistical physics spectral theory and some aspects of number theory and geometry

Stationary Processes and Discrete Parameter Markov Processes Rabi Bhattacharya,Edward C. Waymire,2022-12-01 This textbook explores two distinct stochastic processes that evolve at random weakly stationary processes and discrete parameter Markov processes Building from simple examples the authors focus on developing context and intuition before formalizing the theory of each topic This inviting approach illuminates the key ideas and computations in the proofs forming an ideal basis for further study After recapping the essentials from Fourier analysis the book begins with an introduction to the spectral representation of a stationary process Topics in ergodic theory follow including Birkhoff s Ergodic Theorem and an introduction to dynamical systems From here the Markov property is assumed and the theory of discrete parameter Markov processes is explored on a general state space Chapters cover a variety of topics including birth death chains hitting probabilities and absorption the representation of Markov processes as iterates of random maps and large deviation theory for Markov processes A chapter on geometric rates of convergence to equilibrium includes a splitting condition that captures the recurrence structure of certain iterated maps in a novel way A selection of special topics concludes the book including applications of large deviation theory the FKG inequalities coupling methods and the Kalman filter Featuring many short chapters and a modular design this textbook offers an in depth study of stationary and discrete time Markov processes Students and instructors alike will appreciate the accessible example driven approach and engaging exercises throughout A single graduate level course in probability is assumed **Discrete-Time Markov Chains** George Yin,Qing Zhang,2005 Focusing on discrete time scale Markov chains the contents of this book are an outgrowth of some of the authors recent

research The motivation stems from existing and emerging applications in optimization and control of complex hybrid Markovian systems in manufacturing wireless communication and financial engineering Much effort in this book is devoted to designing system models arising from these applications analyzing them via analytic and probabilistic techniques and developing feasible computational algorithms so as to reduce the inherent complexity This book presents results including asymptotic expansions of probability vectors structural properties of occupation measures exponential bounds aggregation and decomposition and associated limit processes and interface of discrete time and continuous time systems One of the salient features is that it contains a diverse range of applications on filtering estimation control optimization and Markov decision processes and financial engineering This book will be an important reference for researchers in the areas of applied probability control theory operations research as well as for practitioners who use optimization techniques Part of the book can also be used in a graduate course of applied probability stochastic processes and applications **Probability, Random Processes, and Statistical Analysis** Hisashi Kobayashi,Brian L. Mark,William Turin,2011-12-15 Together with the fundamentals of probability random processes and statistical analysis this insightful book also presents a broad range of advanced topics and applications There is extensive coverage of Bayesian vs frequentist statistics time series and spectral representation inequalities bound and approximation maximum likelihood estimation and the expectation maximization EM algorithm geometric Brownian motion and It process Applications such as hidden Markov models HMM the Viterbi BCJR and Baum Welch algorithms algorithms for machine learning Wiener and Kalman filters and queueing and loss networks are treated in detail The book will be useful to students and researchers in such areas as communications signal processing networks machine learning bioinformatics econometrics and mathematical finance With a solutions manual lecture slides supplementary materials and MATLAB programs all available online it is ideal for classroom teaching as well as a valuable reference for professionals

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